

1/3

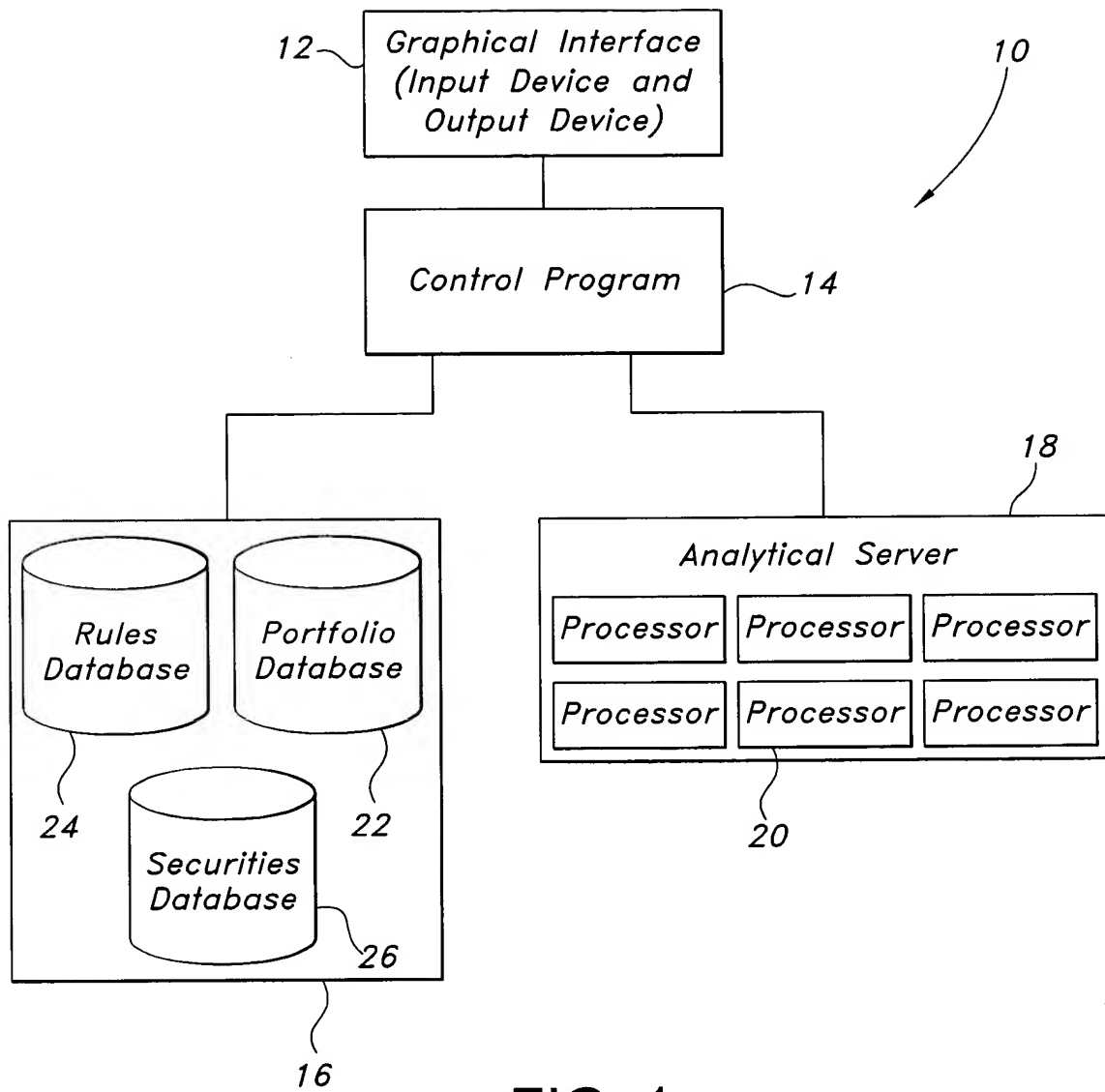


FIG. 1

TE Tes - BlackRock Solutions

File Favorites Actions Help

TRADEENTRY

ABS/ABS SCCMT_94-2 7.250000 4/7/2008 Entry

QE: ☐ Total Bonds : 3,682,157,000.00

Transaction: BUY Asset ID: 85333JBE6 Broker: LEH Desk: MBS - PATRICIA SULLIVAN

LEHMAN BROTHERS INC.
112.8906 2/7/2003 BSMX

Trade Date: 02/12/2003 1876days to mat Settle Date: 02/17/2003 Price: 113.00 USD Yield: 2.886413 Duration: 2.627 Convexity: 0.099

Mon 113.00000 100.00 SB2

Portfolios

#	Portfolio	Dur	Quantity	TdNum	%NAV	BP Limit	Status	Comm Type	Comm Rate	Commiss
1	TGT-C	0.446	11,192,000.00		16.99	2,854,607.10		None		
2	IMRF	1.313	678,630,000.00		50.00	35,288,331.44		None		
3	MSBI	1.313	717,970,000.00		50.00	62,221,121.91		None		
4	SURSE	1.313	282,280,000.00		50.00	24,465,237.70		None		
5	SGA	1.313	53,825,000.00		50.00	4,665,592.12		None		
6	NYPA	1.313	135,275,000.00		50.00	11,722,765.81		None		
7	MML-POOL	1.313	103,975,000.00		50.00	0.00		None		
8	SVNTEV	1.313	52,490,000.00		50.00	4,624,651.00		None		

Trade Comments Security Analytics Add'l Info Lots Roll F/X Buying Power

Buying Power

#	Message	Limit
1	Single Issuer <= 5% except TSY, AGENCY, GO	2,854,607.10
2	ABS <=25%	11,192,739.43

Rule Description

ABS's <=25% OK

Filter: \$sec_group='ABS' &
\$sec_class!='AGENCY'

Check: # pot_of_equity <25
State: (# pot_of_equity(5.40) <25) <TRUE>

Trader: Confirmed By: Confirmed With: Entered By: Kochansk

A LADDIN® TradeEntry BLACK ROCK SOLUTIONS

FIG. 2

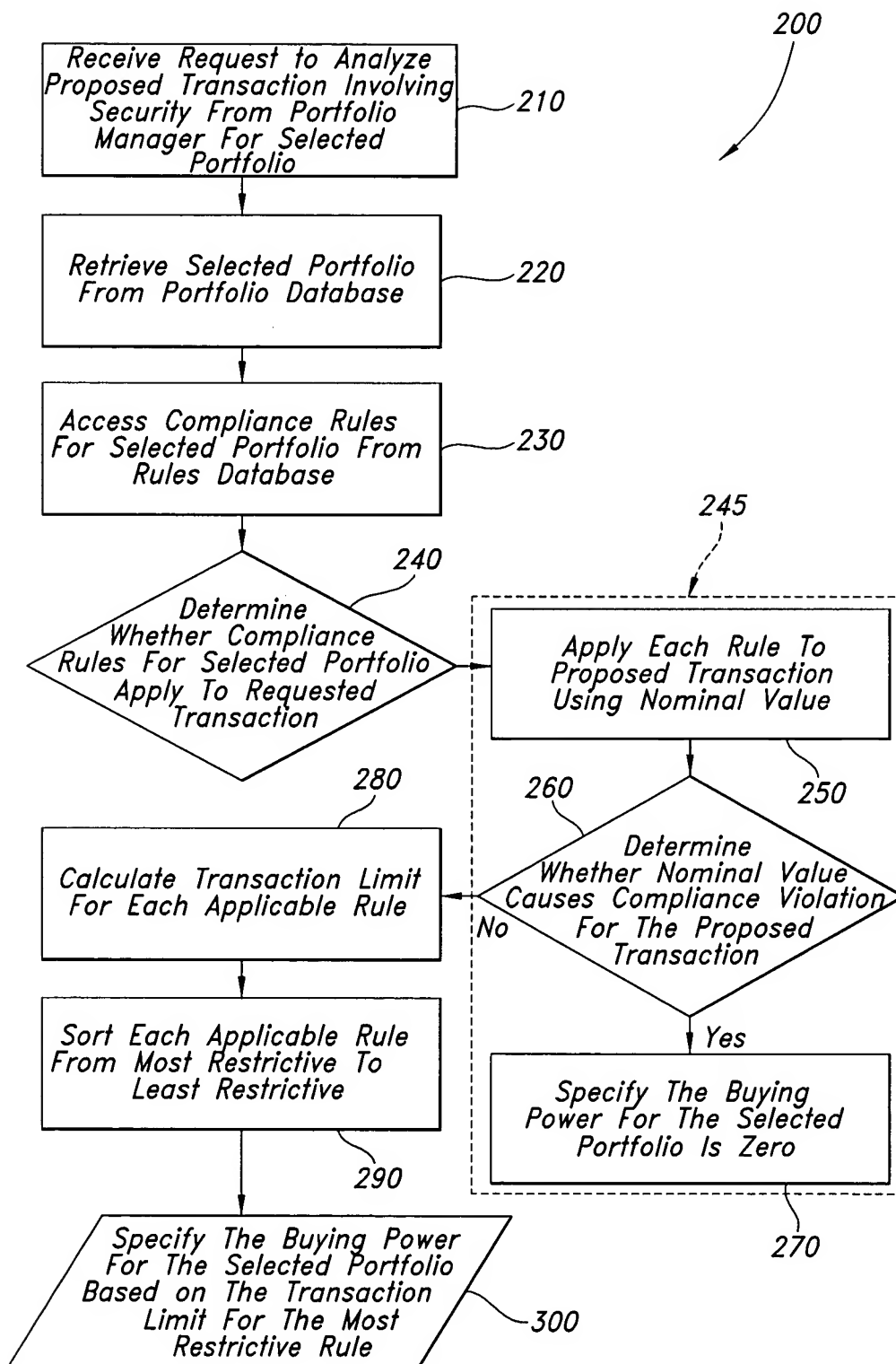


FIG. 3